NIP Indices: 31 March 2025

Benchmark Family

Benchmark Family	
Commodities	Nomura 1st to Expire Agriculture Trend Index with Risk Weights
Commodities	Nomura 1st to Expire Commodity Core Trend Index
Commodities	Nomura 1st to Expire Commodity Trend Index with Risk Weights
Commodities	Nomura 1st to Expire Energy and Industrial Metals Trend Index with Risk Weights
Commodities	Nomura 1st to Expire Energy and Metals Trend B Index with Risk Weights
Commodities	Nomura 1st to Expire Energy and Metals Trend Index with Risk Weights
Commodities	Nomura 1st to Expire Energy Trend Index with Risk Weights
Commodities	Nomura 1st to Expire Industrial Metals Trend Index with Risk Weights
Commodities	Nomura 1st to Expire Livestock Trend Index with Risk Weights
Commodities	Nomura 1st to Expire Precious Metals Trend Index with Risk Weights
Commodities	Nomura Aluminium 1st to Expire Futures Index
Commodities	Nomura Aluminium 1st to Expire Trend Index
Commodities	Nomura Aluminium 2nd to Expire Futures Index
Commodities	Nomura Aluminium 3rd to Expire Futures Index
Commodities	Nomura Aluminium Forward Select Index
Commodities	Nomura Aluminium Notional Neutral Forward Select Spread Index
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Commodities	Nomura Bespoke Transaction Commodity Basket A in JPY
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Commodities	Nomura Cocoa 1st to Expire Futures Index
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Commodities	Nomura Cocoa 2nd to Expire Futures Index
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Commodities Commodities	Nomura Cocoa Notional Neutral Forward Select Spread Index
Commodities	Nomura Cocoa Volatility Neutral Forward Select Spread Index Nomura Coffee 1st to Expire Futures Index
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Commodities	Nomura Coffee Forward Select Index
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Commodities	Nomura Coffee Volatility Neutral Forward Select Spread Index
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Commodities	Nomura CoLRS Spread Strategy Index (2x) net of charges in USD
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Commodities	Nomura Commodity Cross-Sectional Carry Strategy Index
Commodities	Nomura Commodity Forward Select Notional Neutral Spread B Weights Index
Commodities	Nomura Commodity Forward Select Notional Neutral Spread B Weights Net Index
Commodities	Nomura Commodity Forward Select Volatility Neutral Spread B Weights Index
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Commodities	Nomura Commodity Mean Reversion Strategy Index
Commodities	Nomura Copper 1st to Expire Futures Index
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Commodities	Nomura Corn 1st to Expire Futures Index

Commodities Nomura Corn 1st to Expire Trend Index
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Commodities Nomura Corn Forward Select Index

Commodities Nomura Corn Notional Neutral Forward Select Spread Index

Nomura Corn Volatility Neutral Forward Select Spread Index

Commodities Nomura Cotton 1st to Expire Futures Index
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Commodities Nomura Cotton 3rd to Expire Futures Index
Commodities Nomura Cotton Forward Select Index

Commodities Nomura Cotton Notional Neutral Forward Select Spread Index

Nomura Cotton Volatility Neutral Forward Select Spread Index

Commodities Nomura Gas Oil 1st to Expire Futures Index
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Commodities Nomura Gas Oil Forward Select Index

Commodities Nomura Gas Oil Notional Neutral Forward Select Spread Index

Nomura Gas Oil Volatility Neutral Forward Select Spread Index

Commodities Nomura Gasoline 1st to Expire Futures Index
Commodities Nomura Gasoline 1st to Expire Trend Index
Commodities Nomura Gasoline 2nd to Expire Futures Index
Commodities Nomura Gasoline 3rd to Expire Futures Index
Commodities Nomura Gasoline Forward Select Index

Commodities Nomura Gasoline Notional Neutral Forward Select Spread Index

Commodities Nomura Gasoline Volatility Neutral Forward Select Spread Index

Commodities Nomura Gold 1st to Expire Futures Index
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Commodities Nomura Gold Notional Neutral Forward Select Spread Index Commodities Nomura Gold Volatility Neutral Forward Select Spread Index

Commodities Nomura Heating Oil 1st to Expire Futures Index
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Commodities Nomura Heating Oil 3rd to Expire Futures Index
Nomura Heating Oil Forward Select Index

Commodities Nomura Heating Oil Notional Neutral Forward Select Spread Index

Nomura Heating Oil Volatility Neutral Forward Select Spread Index

Commodities Nomura Kansas Wheat 1st to Expire Futures Index
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Commodities Nomura Kansas Wheat 3rd to Expire Futures Index
Commodities Nomura Kansas Wheat Forward Select Index

Commodities Nomura Kansas Wheat Notional Neutral Forward Select Spread Index

Nomura Kansas Wheat Volatility Neutral Forward Select Spread Index

Commodities Nomura Lead 1st to Expire Futures Index
Commodities Nomura Lead 1st to Expire Trend Index
Commodities Nomura Lead 2nd to Expire Futures Index
Commodities Nomura Lead 3rd to Expire Futures Index
Commodities Nomura Lead Forward Select Index

Commodities Nomura Lead Notional Neutral Forward Select Spread Index
Commodities Nomura Lead Volatility Neutral Forward Select Spread Index

Commodities Nomura Lean Hogs 1st to Expire Futures Index
Commodities Nomura Lean Hogs 1st to Expire Trend Index
Commodities Nomura Lean Hogs 2nd to Expire Futures Index
Commodities Nomura Lean Hogs 3rd to Expire Futures Index

Commodities Nomura Lean Hogs Forward Select Index

Commodities Nomura Lean Hogs Notional Neutral Forward Select Spread Index

Nomura Lean Hogs Volatility Neutral Forward Select Spread Index

Commodities Nomura Live Cattle 1st to Expire Futures Index
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Commodities Nomura Live Cattle 3rd to Expire Futures Index
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Commodities Nomura Live Cattle Notional Neutral Forward Select Spread Index

Nomura Live Cattle Volatility Neutral Forward Select Spread Index

Commodities Nomura Natural Gas 1st to Expire Futures Index
Commodities Nomura Natural Gas 1st to Expire Trend Index
Commodities Nomura Natural Gas 2nd to Expire Futures Index
Commodities Nomura Natural Gas 3rd to Expire Futures Index
Nomura Natural Gas Forward Select Index

Commodities Nomura Natural Gas Notional Neutral Forward Select Spread Index Commodities Nomura Natural Gas Volatility Neutral Forward Select Spread Index

Commodities Nomura Nickel 1st to Expire Futures Index
Commodities Nomura Nickel 1st to Expire Trend Index
Commodities Nomura Nickel 2nd to Expire Futures Index
Commodities Nomura Nickel 3rd to Expire Futures Index
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Commodities Nomura Nickel Notional Neutral Forward Select Spread Index

Nomura Nickel Volatility Neutral Forward Select Spread Index

Commodities Nomura Silver 1st to Expire Futures Index
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Commodities Nomura Silver 3rd to Expire Futures Index
Commodities Nomura Silver Forward Select Index

Commodities Nomura Silver Notional Neutral Forward Select Spread Index
Commodities Nomura Silver Volatility Neutral Forward Select Spread Index

Commodities Nomura Soy Meal 1st to Expire Futures Index
Commodities Nomura Soy Meal 1st to Expire Trend Index
Commodities Nomura Soy Meal 2nd to Expire Futures Index
Commodities Nomura Soy Meal 3rd to Expire Futures Index
Commodities Nomura Soy Meal Forward Select Index

Commodities Nomura Soy Meal Notional Neutral Forward Select Spread Index

Nomura Soy Meal Volatility Neutral Forward Select Spread Index

Commodities Nomura Soybean 1st to Expire Futures Index
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Commodities Nomura Soybean Notional Neutral Forward Select Spread Index

Commodities Nomura Soybean Oil 1st to Expire Futures Index
Commodities Nomura Soybean Oil 1st to Expire Trend Index
Commodities Nomura Soybean Oil 2nd to Expire Futures Index
Commodities Nomura Soybean Oil 3rd to Expire Futures Index
Nomura Soybean Oil Forward Select Index

Commodities Nomura Soybean Oil Notional Neutral Forward Select Spread Index
Commodities Nomura Soybean Oil Volatility Neutral Forward Select Spread Index
Nomura Soybean Volatility Neutral Forward Select Spread Index

Commodities Nomura Sugar 1st to Expire Futures Index
Commodities Nomura Sugar 1st to Expire Trend Index
Commodities Nomura Sugar 2nd to Expire Futures Index
Commodities Nomura Sugar 3rd to Expire Futures Index
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Commodities Nomura Sugar Notional Neutral Forward Select Spread Index

Nomura Sugar Volatility Neutral Forward Select Spread Index

Commodities Nomura Wheat 1st to Expire Futures Index
Commodities Nomura Wheat 1st to Expire Trend Index
Commodities Nomura Wheat 2nd to Expire Futures Index
Commodities Nomura Wheat 3rd to Expire Futures Index
Commodities Nomura Wheat Forward Select Index

Commodities Nomura Wheat Notional Neutral Forward Select Spread Index

Nomura Wheat Volatility Neutral Forward Select Spread Index

Commodities Nomura WTI Crude Oil 1st to Expire Futures Index
Commodities Nomura WTI Crude Oil 1st to Expire Trend Index
Commodities Nomura WTI Crude Oil 2nd to Expire Futures Index
Commodities Nomura WTI Crude Oil 3rd to Expire Futures Index
Commodities Nomura WTI Crude Oil Forward Select Index

Commodities Nomura WTI Crude Oil Notional Neutral Forward Select Spread Index
Commodities Nomura WTI Crude Oil Volatility Neutral Forward Select Spread Index

Commodities Nomura Zinc 1st to Expire Futures Index
Commodities Nomura Zinc 1st to Expire Trend Index
Commodities Nomura Zinc 2nd to Expire Futures Index
Commodities Nomura Zinc 3rd to Expire Futures Index
Commodities Nomura Zinc Forward Select Index

Commodities Nomura Zinc Notional Neutral Forward Select Spread Index

Nomura Zinc Volatility Neutral Forward Select Spread Index

Credit Nomura Credit Momentum Index in USD

Credit Nomura Europe Credit Momentum - with Vol Bands in EUR
Credit Nomura Europe Crossover 5Y Unfunded Credit Index

Credit Nomura Europe Crossover 5Y Unfunded Credit Index in USD

Credit Nomura Europe Crossover 5Y Unfunded Credit Net Of Charges Index in USD
Credit Nomura Europe Crossover 5Y Unfunded Non-Comp Credit Index in USD
Credit Nomura Europe Crossover 5Y Unfunded Non-Compounding Credit Index
Credit Nomura Europe Crossover Credit Momentum - with Vol Bands in EUR

Credit Nomura Europe Fallen Angels Premium Credit Index

Credit Nomura Europe Fallen Angels Premium Credit Index - net of charges in EUR

Credit Nomura Europe Main 5Y Unfunded Credit Index

Credit Nomura Europe Main 5Y Unfunded Credit Non-Compounding Index
Credit Nomura Europe Main Credit Momentum - with Vol Bands in EUR
Credit Nomura North America Credit Momentum - with Vol Bands in USD
Credit Nomura North America Fallen Angels Premium Credit Index

Credit Nomura North America Fallen Angels Premium Credit Index - net of charges in USD

Credit Nomura North America High Yield 5Y Unfunded Credit Index

Credit Nomura North America High Yield 5Y Unfunded Credit Net Of Charges Index
Credit Nomura North America High Yield 5Y Unfunded Non-Compounding Credit Index
Credit Nomura North America High Yield Credit Momentum - with Vol Bands in USD

Credit Nomura North America Investment Grade 5Y Unfunded Credit Index

Credit Nomura North America Investment Grade 5Y Unfunded Non-Compounding Credit Index
Credit Nomura North America Investment Grade Credit Momentum - with Vol Bands in USD

Credit Nomura Western Credit Momentum - with Vol Bands in USD
Credit Nomura Western Fallen Angels Premium Credit Index

Credit Nomura Western Fallen Angels Premium Credit Index - net of charges in EUR
Credit Nomura Western Fallen Angels Premium Credit Index - net of charges in USD

Credit Nomura Western Fallen Angels Premium Credit Index in EUR

Equities Nomura AEX Futures Index
Equities Nomura AEX Futures Index in USD

Equities Nomura ASX SPI 200 Futures Index
Equities Nomura ASX SPI 200 Futures Index in USD

Equities Nomura CAC 40 Futures Index

Equities Nomura CAC 40 Futures Index in USD

Equities Nomura DAX Futures Index

Equities Nomura DAX Futures Index in USD

Equities Nomura Emerging Markets Bond ETF ER Index Equities Nomura Emerging Markets Bond ETF TR Index

Equities Nomura Equity Derivatives New Globe PLN

Equities Nomura Equity G3 Trend Index

Equities Nomura Equity Low Beta Asia Excess Return Index
Equities Nomura Equity Low Beta Asia Long Share Index
Equities Nomura Equity Low Beta Asia Short Share Index
Equities Nomura Equity Low Beta Europe Excess Return Index

Equities Nomura Equity Low Beta Europe Excess Return Index USD Hedged

Equities Nomura Equity Low Beta Europe Long Share Index **Equities** Nomura Equity Low Beta Europe Short Share Index **Equities** Nomura Equity Low Beta Global Excess Return Index Equities Nomura Equity Low Beta US Excess Return Index Equities Nomura Equity Low Beta US Long Share Index **Equities** Nomura Equity Low Beta US Short Share Index **Equities** Nomura Equity Momentum Asia Excess Return Index **Equities** Nomura Equity Momentum Asia Long Share Index **Equities** Nomura Equity Momentum Asia Short Share Index **Equities** Nomura Equity Momentum Europe Excess Return Index

Equities Nomura Equity Momentum Europe Excess Return Index USD Hedged

Equities Nomura Equity Momentum Europe Long Share Index **Equities** Nomura Equity Momentum Europe Short Share Index **Equities** Nomura Equity Momentum Global Excess Return Index **Equities** Nomura Equity Momentum US Excess Return Index **Equities** Nomura Equity Momentum US Long Share Index **Equities** Nomura Equity Momentum US Short Share Index **Equities** Nomura Equity Quality Asia Excess Return Index **Equities** Nomura Equity Quality Asia Long Share Index **Equities** Nomura Equity Quality Asia Short Share Index Nomura Equity Quality Europe Excess Return Index **Equities**

Equities Nomura Equity Quality Europe Excess Return Index USD Hedged

Equities Nomura Equity Quality Europe Long Share Index **Equities** Nomura Equity Quality Europe Short Share Index Nomura Equity Quality Global Excess Return Index **Equities Equities** Nomura Equity Quality US Excess Return Index **Equities** Nomura Equity Quality US Long Share Index Nomura Equity Quality US Short Share Index **Equities Equities** Nomura Equity Value Asia Excess Return Index **Equities** Nomura Equity Value Asia Long Share Index **Equities** Nomura Equity Value Asia Short Share Index **Equities** Nomura Equity Value Europe Excess Return Index

Equities Nomura Equity Value Europe Excess Return Index USD Hedged

Equities Nomura Equity Value Europe Long Share Index
Equities Nomura Equity Value Europe Short Share Index
Equities Nomura Equity Value Global Excess Return Index
Equities Nomura Equity Value Japan Excess Return Index

Equities Nomura Equity Value Japan Excess Return Index EUR Hedged

Equities Nomura Equity Value Japan Long Share Index
Equities Nomura Equity Value Japan Short Share Index
Equities Nomura Equity Value US Excess Return Index
Equities Nomura Equity Value US Long Share Index
Equities Nomura Equity Value US Short Share Index
Equities Nomura Euro STOXX 50 Futures Index

Equities Nomura Euro STOXX 50 Futures Index in USD

Equities Nomura Euro STOXX 50 Trend Index
Equities Nomura FTSE 100 Futures Index
Equities Nomura FTSE 100 Futures Index in USD
Equities Nomura FTSE MIB Futures Index

Equities Nomura FTSE MIB Futures Index in USD

Equities Nomura GoBrazil Index
Equities Nomura GoChina Index

Equities Nomura GoPoland Index
Equities Nomura GrowthPoland Index
Equities Nomura GrowthPoland2 Index
Equities Nomura GrowthPoland3 Index
Equities Nomura Hang Seng Futures Index

Equities Nomura Hang Seng Futures Index in USD

Equities Nomura HSCEI Futures Index

Equities Nomura HSCEI Futures Index in USD
Equities Nomura HSCEI Futures Index in USD
Equities Nomura IBEX 35 Futures Index

Equities Nomura IBEX 35 Futures Index in USD

Equities Nomura Investment Grade Corporate Bond ETF ER Index Equities Nomura Investment Grade Corporate Bond ETF TR Index

Equities Nomura Japan Real Estate ETF ER Index
Equities Nomura Japan Real Estate ETF ER Index in USD

Equities Nomura Japan Real Estate ETF TR Index

Equities Nomura MSCI EM Futures Index
Equities Nomura MSCI Singapore Futures Index
Equities Nomura MSCI Singapore Futures Index in USD
Equities Nomura NASDAQ 100 E-mini Futures Index

Equities Nomura Nikkei 225 Futures B Index

Equities Nomura Nikkei 225 Futures B Index in USD

Equities Nomura Nikkei 225 Futures Index

Equities Nomura Nikkei 225 Futures Index in USD

Equities Nomura Nikkei 225 Trend Index **Equities** Nomura OMXS30 Futures Index **Equities** Nomura OMXS30 Futures Index in USD **Equities** Nomura Russell 2000 E-mini Futures Index **Equities** Nomura S&P 500 E-mini Futures B Index **Equities** Nomura S&P 500 E-mini Futures Index **Equities** Nomura S&P 500 E-mini Trend Index **Equities** Nomura S&P/TSX 60 Futures Index Equities Nomura S&P/TSX 60 Futures Index in USD

Equities Nomura Swiss Market Futures Index

Equities Nomura Swiss Market Futures Index in USD

Equities Nomura TIPS Bond ETF ER Index
Equities Nomura TIPS Bond ETF TR Index
Equities Nomura TOPIX Futures B Index
Equities Nomura TOPIX Futures B Index in USD

Equities Nomura TOPIX Futures Index
Equities Nomura TOPIX Futures Index in USD
Equities Nomura US Real Estate ETF ER Index
Equities Nomura US Real Estate ETF TR Index

FX Nomura AUD Momentum Index
FX Nomura BRL Momentum Index
FX Nomura CAD Momentum Index
FX Nomura CHF Momentum Index
FX Nomura CNH Momentum Index

FX Nomura EM Carry USD

FX Nomura EM Momentum (Net of Charges) Index FX Nomura EM Momentum (Net of Charges) Index JPY

FX Nomura EM Momentum Daily no Portfolio Volatility Target Index

FX Nomura EM Momentum Daily Index

FX Nomura EM Momentum Daily Index (Net of Charges)

FX Nomura EM Momentum Daily no Portfolio Volatility Target (Net of Charges) Index

FX Nomura EM Momentum Index
FX Nomura EM Momentum Index EUR
FX Nomura EM Momentum Index JPY

FX Nomura EM Momentum no Portfolio Volatility Target (Net of Charges) Index

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FX
                Nomura EM Momentum no Portfolio Volatility Target Index
FX
                Nomura EUR Momentum Index
FX
                Nomura FX Return CNH Index
                Nomura FX Return Index AED
FX
FX
                Nomura FX Return Index ARS
FX
                Nomura FX Return Index AUS
FX
                Nomura FX Return Index BRL
                Nomura FX Return Index BRL Weekly 4pm
FX
                Nomura FX Return Index CAD
FX
FX
                Nomura FX Return Index CHF
FX
                Nomura FX Return Index CLP
FX
                Nomura FX Return Index CNY
                Nomura FX Return Index COP
FX
                Nomura FX Return Index CZK
FX
FX
                Nomura FX Return Index EGP
FX
                Nomura FX Return Index EUR
FX
                Nomura FX Return Index GBP
FX
                Nomura FX Return Index HKD
                Nomura FX Return Index HUF
FX
FX
                Nomura FX Return Index IDR
FX
                Nomura FX Return Index ILS
FX
                Nomura FX Return Index INR
FX
                Nomura FX Return Index INR Weekly AM
                Nomura FX Return Index JPY
FX
                Nomura FX Return Index KRW
FX
FX
                Nomura FX Return Index KRW Weekly AM
                Nomura FX Return Index KWD
FX
                Nomura FX Return Index KZT
FX
FX
                Nomura FX Return Index MXN
                Nomura FX Return Index MYR
FX
FX
                Nomura FX Return Index NOK
FX
                Nomura FX Return Index NZD
FX
                Nomura FX Return Index PHP
FX
                Nomura FX Return Index PLN
                Nomura FX Return Index RON
FX
FX
                Nomura FX Return Index RUB
FX
                Nomura FX Return Index RUB Delivery PM
FX
                Nomura FX Return Index SAR
FX
                Nomura FX Return Index SEK
FX
                Nomura FX Return Index SGD
                Nomura FX Return Index TRY
FX
FX
                Nomura FX Return Index TWD
FX
                Nomura FX Return Index TWD Weekly AM
FX
                Nomura FX Return Index ZAR
FX
                Nomura FX Styles G10 in JPY with fees
                Nomura FX Unconstrained Global Carry Index in USD
FX
FX
                Nomura FX Volatility Index
                Nomura G10 All Currencies Mean Reversion 25x with No Vol Adjustment
FX
FX
                Nomura G10 Carry USD
FX
                Nomura G10 FX Carry with No Vol Adjustment
                Nomura G10 FX Carry with Vol Adjustment
FX
                Nomura G10 FX Illiquid Value with No Vol Adjustment
FX
FX
                Nomura G10 FX Illiquid Value with Vol Adjustment
FX
                Nomura G10 FX Liquid Momentum with No Vol Adjustment
                Nomura G10 FX Liquid Momentum with Vol Adjustment
FX
                Nomura G10 FX Mean Reversion 5% Global Cap with No Vol Adjustment
FX
                Nomura G10 FX Mean Reversion with No Vol Adjustment
FX
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Nomura GBP Momentum Index

Nomura Global Carry USD

FX

FX

FX Nomura Global Carry Without RF EM Index in US Dollars
FX Nomura Global CCY Index Simplified ex TRY (No RF/VA)

FX Nomura Global Currency Strategy
FX Nomura Global Currency Strategy AUD
FX Nomura Global Currency Strategy Index KRW
FX Nomura Global Currency Strategy USD

FX Nomura INR Momentum Index
FX Nomura JPY Momentum Index
FX Nomura KRW Momentum Index
FX Nomura MXN Momentum Index

FX Nomura NMCYWFGU Nomura Carry Without Filter Global USD

FX Nomura NOK Momentum Index FX Nomura NZD Momentum Index FX Nomura PLN Momentum Index Nomura RUB Momentum Index FX FX Nomura SEK Momentum Index FX Nomura SGD Momentum Index FX Nomura TRY Momentum Index FX Nomura TWD Momentum Index Nomura ZAR Momentum Index FX

Multi-Asset Multi-Strategy V Managed Index - 10% Volatility Target in JPY
Multi-Asset Multi-Strategy V Managed Index - 10% Volatility Target in USD
Multi-Asset Multi-Strategy V Managed Index - 20% Volatility Target in AUD
Multi-Asset Multi-Strategy V Managed Index - 20% Volatility Target in USD
Multi-Asset Multi-Strategy V Managed Index - 3% Volatility Target in JPY
Multi-Asset Multi-Strategy V Managed Index - 3% Volatility Target in USD

Multi-Asset Nomura Bespoke Transaction Multi Asset Risk Premia Basket A in JPY
Multi-Asset Nomura Bespoke Transaction Multi Asset Risk Premia Basket B in USD
Multi-Asset Nomura Bespoke Transaction Multi Asset Risk Premia Basket C in USD
Multi-Asset Nomura Bespoke Transaction Multi Asset Risk Premia Basket F in JPY
Multi-Asset Nomura Bespoke Transaction Multi Asset Risk Premia Basket G in EUR
Multi-Asset Nomura Bespoke Transaction Multi Asset Risk Premia Basket H in USD

Multi-Asset Nomura Cross Asset Allocator 1503 - Active 1 Multi-Asset Nomura Cross Asset Allocator 1503 - Active 2 Nomura Cross Asset Allocator 1503 - Safe Multi-Asset Multi-Asset Nomura Cross Asset Allocator 1509 - Active 1 Multi-Asset Nomura Cross Asset Allocator 1509 - Active 2 Multi-Asset Nomura Cross Asset Allocator 1509 - Safe Multi-Asset Nomura Cross Asset Allocator 1603 - Active 1 Nomura Cross Asset Allocator 1603 - Active 2 Multi-Asset Multi-Asset Nomura Cross Asset Allocator 1603 - Safe Multi-Asset Nomura Cross Asset Momentum B Index in USD Multi-Asset Nomura Cross Asset Momentum Daily Index

Multi-Asset Nomura Cross Asset Momentum Daily Index - 10% Risk Controlled in USD Multi-Asset Nomura Cross Asset Momentum Daily Index - 10% target vol in USD Nomura Cross Asset Momentum Daily Index - 15% target vol in USD Multi-Asset Multi-Asset Nomura Cross Asset Momentum Daily Index - 5% Risk Controlled in USD Multi-Asset Nomura Cross Asset Momentum Daily Index - 5% target vol in KRW Multi-Asset Nomura Cross Asset Momentum Daily Index - 5% target vol in USD Nomura Cross Asset Momentum Daily Index - 8% target vol in EUR Multi-Asset Multi-Asset Nomura Cross Asset Momentum Daily Index - 8% target vol in USD

Multi-Asset Nomura Cross Asset Momentum Daily Index in JPY

Multi-Asset Nomura Cross Asset Momentum Daily Index in JPY (non-rebased)

Multi-Asset Nomura Cross Asset Momentum Daily Index in USD

Multi-Asset Nomura Cross Asset Momentum Daily Mini Index in USD

Multi-Asset Nomura Cross Asset Momentum Index - 8% target vol in USD

Multi-Asset Nomura Cross Asset Momentum Index in USD Multi-Asset Nomura Cross Asset Navigator 15 VA Index

Multi-Asset Nomura DFL AUD 20VA Index

Multi-Asset Nomura DFL NEO NM AUD4VA Index
Multi-Asset Nomura DFL NEO NM USD5VA Index
Multi-Asset Nomura DFL RESONA DFLWL AUD Index
Multi-Asset Nomura DFL RESONA DFLWL USD Index

Multi-Asset Nomura DFL USD 21VA Index

Multi-Asset Nomura Diversified Alternative Risk Premia B Index - 10% Risk Control in USD

Multi-Asset Nomura Diversified Alternative Risk Premia Index - 10% Risk Control in USD

Multi-Asset Nomura Diversified Alternative Risk Premia Index - 5% Risk Control in USD

Multi-Asset Nomura Diversified Alternative Risk Premia Index in USD

Multi-Asset Nomura Euro High Yield Beta Gross of Charges ER Index

Multi-Asset Nomura Euro High Yield Beta Gross of Charges TR Index

Multi-Asset Nomura Euro High Yield Beta Net of Charges ER Index

Multi-Asset Nomura Euro High Yield Beta Net of Charges TR Index

Multi-Asset Nomura Fixed Income Risk Premia Index in USD

Multi-Asset Nomura Global High Yield with Trend Net of Charges ER Index in EUR

Multi-Asset Nomura Global High Yield with Trend Net of Charges ER Index in USD

Multi-Asset Nomura Horus Navigator Index - 5% Risk Control in JPY
Multi-Asset Nomura Horus Navigator Index - 5% Risk Control in KRW
Multi-Asset Nomura Horus Navigator Index - 5% Risk Control in USD

Multi-Asset Nomura Horus Navigator Index in USD

Multi-Asset Nomura Horus Navigator Net of Fees Index in JPY

Multi-Asset Nomura MSP 6% VT AUD Index
Multi-Asset Nomura MSP 6% VT USD Index
Multi-Asset Nomura MSP 7% VT USD Index
Multi-Asset Nomura MSP 8% VT AUD Index
Multi-Asset Nomura Multi Asset Carry Index in USD

Multi-Asset Nomura Multi Asset Carry without Credit Index in USD

Multi-Asset Nomura Multi Asset Carry without Credit Index in USD

Multi-Asset Nomura Multi Asset Navigator G3 - 5% Volatility Target in USD

Multi-Asset Nomura Multi Asset Navigator G3 Index in JPY
Multi-Asset Nomura Multi Asset Trend B Index in USD
Multi-Asset Nomura Multi Asset Value Index in USD
Multi-Asset Nomura Multi Asset Value Index in USD
Multi-Asset Nomura SUMISEI JPY 20.0 VT VA Index
Multi-Asset Nomura SUMISEI JPY 4.0 VT VA Index
Multi-Asset Nomura SUMISEI JPY 4.5 VT VA Index

Multi-Asset Nomura US Aggregate Beta Gross of Charges ER Index
Multi-Asset Nomura US Aggregate Beta Gross of Charges TR Index
Multi-Asset Nomura US Aggregate Beta Net of Charges ER Index
Multi-Asset Nomura US Aggregate Beta Net of Charges TR Index

Multi-Asset Nomura US Government Related Beta Gross of Charges ER Index
Multi-Asset Nomura US Government Related Beta Gross of Charges TR Index
Multi-Asset Nomura US Government Related Beta Net of Charges ER Index
Multi-Asset Nomura US Government Related Beta Net of Charges TR Index

Multi-Asset Nomura US High Yield Beta Gross of Charges ER Index
Multi-Asset Nomura US High Yield Beta Gross of Charges TR Index
Multi-Asset Nomura US High Yield Beta Net of Charges ER Index
Multi-Asset Nomura US High Yield Beta Net of Charges TR Index

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Rates Nomura Interest Rate Swaps 1Y GBP Trend Index - Duration 5 in USD
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Rates Nomura Interest Rate Swaps 2Y CHF Trend Index - Duration 5 in USD

Rates

Nomura Interest Rate Swaps 2Y DKK Trend Index - Duration 5 in USD

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Nomura Interest Rate Swaps 2Y EUR Trend Index - Duration 5 in USD

Rates

Nomura Interest Rate Swaps 2Y GBP Trend Index - Duration 5 in USD

Rates

Nomura Interest Rate Swaps 2Y JPY Trend Index - Duration 5 in USD

Rates

Nomura Interest Rate Swaps 2Y NOK Trend Index - Duration 5 in USD

Rates Nomura Interest Rate Swaps 2Y NZD Trend Index - Duration 5 in USD
Rates Nomura Interest Rate Swaps 2Y SEK Trend Index - Duration 5 in USD
Rates Nomura Interest Rate Swaps 2Y USD Trend Index - Duration 5 in USD
Rates Nomura Interest Rate Swaps 3Y AUD Trend Index - Duration 5 in USD

Rates
Nomura Interest Rate Swaps 5Y AUD Trend Index - Duration 5 in USD
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Nomura Interest Rate Swaps 5Y CAD Trend Index - Duration 5 in USD
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Nomura Interest Rate Swaps 5Y CHF Trend Index - Duration 5 in USD
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Nomura Interest Rate Swaps 5Y CHF Trend Index - Duration 5 in USD

Rates Nomura Interest Rate Swaps 5Y DKK Trend Index - Duration 5 in USD
Rates Nomura Interest Rate Swaps 5Y EUR Trend Index - Duration 5 in USD
Rates Nomura Interest Rate Swaps 5Y GBP Trend Index - Duration 5 in USD
Rates Nomura Interest Rate Swaps 5Y JPY Trend Index - Duration 5 in USD

Rates Nomura Interest Rate Swaps 51 N Trend Index - Duration 5 in USD
Rates Nomura Interest Rate Swaps 5Y NOK Trend Index - Duration 5 in USD
Rates Nomura Interest Rate Swaps 5Y NZD Trend Index - Duration 5 in USD
Rates Nomura Interest Rate Swaps 5Y SEK Trend Index - Duration 5 in USD

Rates Nomura Interest Rate Swaps 5Y USD Trend Index - Duration 5 in USD

Rates Nomura Interest Rate Swaps Absolute Carry Index - 10% target vol in USD

Rates Nomura Interest Rate Swaps Absolute Carry Index - 1x in USD

Rates Nomura Interest Rate Swaps Absolute Carry Index - 3% target vol in USD

Rates Nomura Interest Rate Swaps Absolute Carry Index - 5x in USD

Rates Nomura Interest Rate Swaps Absolute Carry Index - 9% target vol in USD
Rates Nomura Interest Rate Swaps AUD Trend Index - Duration 5 in USD
Rates Nomura Interest Rate Swaps CAD Trend Index - Duration 5 in USD
Rates Nomura Interest Rate Swaps CHF Trend Index - Duration 5 in USD

Rates Nomura Interest Rate Swaps Cross Sectional Momentum Index - 3% target vol in USD Rates Nomura Interest Rate Swaps Cross Sectional Momentum Index - 9% target vol in USD

Rates Nomura Interest Rate Swaps DKK Trend Index - Duration 5 in USD

Rates Nomura Interest Rate Swaps EUR Momentum+ Index - 10% target vol in EUR
Rates Nomura Interest Rate Swaps EUR Momentum+ Index - 3% target vol in EUR
Rates Nomura Interest Rate Swaps EUR Momentum+ Index - Duration 5 in EUR

Rates Nomura Interest Rate Swaps EUR Trend Index - Duration 5 in USD

Rates Nomura Interest Rate Swaps G11 Absolute Carry Index - 10% Target Vol in USD
Rates Nomura Interest Rate Swaps G11 Absolute Carry Index - 3% Target Vol in USD
Rates Nomura Interest Rate Swaps G11 Absolute Carry Index - Duration 5 in USD

Rates Nomura Interest Rate Swaps G11 Absolute Carry Long Only Index - Duration 5 in US
Rates Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index- 3% Target Vol USD
Rates Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index- 9% Target Vol USD
Rates Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index-Duration 5 in USD
Rates Nomura Interest Rate Swaps G11 Equal Weight Trend Index - Duration 5 in USD

Rates Nomura Interest Rate Swaps G11 Trend Index - 10% Target Vol in USD Rates Nomura Interest Rate Swaps G11 Trend Index - Duration 5 in USD Rates Nomura Interest Rate Swaps G11 Value Index - 10% Target Vol in USD Rates Nomura Interest Rate Swaps G11 Value Index - 3% Target Vol in USD Rates Nomura Interest Rate Swaps G11 Value Index - Duration 5 in USD Rates Nomura Interest Rate Swaps G7 Trend Index - Duration 5 in USD

Rates Nomura Interest Rate Swaps GBP Momentum+ Index - 10% target vol in GBP
Rates Nomura Interest Rate Swaps GBP Momentum+ Index - 3% target vol in GBP
Rates Nomura Interest Rate Swaps GBP Momentum+ Index - Duration 5 in GBP
Rates Nomura Interest Rate Swaps GBP Trend Index - Duration 5 in USD

Rates Nomura Interest Rate Swaps JPY Momentum+ Index - 10% target vol in JPY
Rates Nomura Interest Rate Swaps JPY Momentum+ Index - 3% target vol in JPY
Rates Nomura Interest Rate Swaps JPY Momentum+ Index - Duration 5 in JPY
Rates Nomura Interest Rate Swaps JPY Trend Index - Duration 5 in USD

Nomura Interest Rate Swaps Momentum & Value Index - 3% target vol EUR Rates Nomura Interest Rate Swaps Momentum & Value Index - 3% target vol USD Rates Rates Nomura Interest Rate Swaps Momentum & Value Index - 9% target vol EUR Rates Nomura Interest Rate Swaps Momentum & Value Index - 9% target vol USD Rates Nomura Interest Rate Swaps Momentum B Index - 10% target vol in USD Nomura Interest Rate Swaps Momentum B Index - 3% target vol in USD Rates Nomura Interest Rate Swaps Momentum B Index - 9% target vol in USD Rates Nomura Interest Rate Swaps Momentum B Index - Duration 1 in USD Rates Rates Nomura Interest Rate Swaps Momentum B Index - Duration 5 in USD Rates Nomura Interest Rate Swaps Momentum Index - 10% target vol in USD Nomura Interest Rate Swaps Momentum Index - 3% target vol in USD Rates Nomura Interest Rate Swaps Momentum Index - Duration 1 in USD Rates Nomura Interest Rate Swaps Momentum Index - Duration 5 in USD Rates

Rates Nomura Interest Rate Swaps Momentum Index with 3% target volatility in JPY Nomura Interest Rate Swaps Momentum+ Index - 10% target vol in EUR Rates Rates Nomura Interest Rate Swaps Momentum+ Index - 10% target vol in USD Rates Nomura Interest Rate Swaps Momentum+ Index - 3% Risk Control in USD Nomura Interest Rate Swaps Momentum+ Index - 3% target vol in USD Rates Rates Nomura Interest Rate Swaps Momentum+ Index - 5% Risk Control in KRW Rates Nomura Interest Rate Swaps Momentum+ Index - 5% Risk Control in USD Nomura Interest Rate Swaps Momentum+ Index - 8% target vol in JPY Rates Nomura Interest Rate Swaps Momentum+ Index - 9% target vol in USD Rates Rates Nomura Interest Rate Swaps Momentum+ Index - Duration 5 in USD

Rates Nomura Interest Rate Swaps NOK Trend Index - Duration 5 in USD
Rates Nomura Interest Rate Swaps NZD Trend Index - Duration 5 in USD
Rates Nomura Interest Rate Swaps Outright Carry Index - 3% target vol in USD
Rates Nomura Interest Rate Swaps Outright Carry Index - Duration 1 in USD
Rates Nomura Interest Rate Swaps Outright Carry Index - Duration 5 in USD
Rates Nomura Interest Rate Swaps SEK Trend Index - Duration 5 in USD

Nomura Interest Rate Swaps USD Momentum+ Index - 10% target vol in USD

Rates
Nomura Interest Rate Swaps USD Momentum+ Index - 3% target vol in USD
Rates
Nomura Interest Rate Swaps USD Momentum+ Index - Duration 5 in USD
Rates
Nomura Interest Rate Swaps USD Trend Index - Duration 5 in KRW
Rates
Nomura Interest Rate Swaps USD Trend Index - Duration 5 in USD
Rates
Nomura Interest Rate Swaps Value Daily G3 Index - 3% target vol in USD
Rates
Nomura Interest Rate Swaps Value Daily G3 Index - 9% target vol in USD
Rates
Nomura Interest Rate Swaps Value Daily Index - 10% target vol in USD

Rates Nomura Interest Rate Swaps Value Daily Index - 1x in USD

Rates

Rates

Rates Nomura Interest Rate Swaps Value Daily Index - 3% target vol in JPY
Rates Nomura Interest Rate Swaps Value Daily Index - 3% target vol in USD

Rates Nomura Interest Rate Swaps Value Daily Index - 5x in USD

Rates Nomura Interest Rate Swaps Value Daily Index - 9% target vol in USD Nomura Interest Rate Swaps Value Index - 10% target vol in USD Rates Nomura Interest Rate Swaps Value Index - 3% target vol in USD Rates Nomura Interest Rate Swaps Value Index - 9% target vol in EUR Rates Rates Nomura Interest Rate Swaps Value Index - 9% target vol in USD Rates Nomura Interest Rate Swaps Value Index - Duration 1 in USD Nomura Interest Rate Swaps Value Index - Duration 5 in USD Rates Rates Nomura Interest Rate Volatility Defensive Series 5 Index Nomura Interest Rate Volatility Harvester Balanced EUR Index Rates Rates Nomura Interest Rate Volatility Harvester Balanced G2 Index Rates Nomura Interest Rate Volatility Harvester Balanced USD Index Rates Nomura Interest Rate Volatility Harvester Carry EUR Index Rates Nomura Interest Rate Volatility Harvester Carry G2 Index Nomura Interest Rate Volatility Harvester Carry USD Index Rates Nomura Interest Rate Volatility Harvester Defensive EUR Index Rates Nomura Interest Rate Volatility Harvester Defensive G2 Index Rates

Rates Nomura Interest Rate Volatility Risk Premium EUR 1M10Y Even Index in USD Nomura Interest Rate Volatility Risk Premium EUR 1M10Y Odd Index in USD Rates Nomura Interest Rate Volatility Risk Premium EUR 1M30Y Even Index in USD Rates Nomura Interest Rate Volatility Risk Premium EUR 1M30Y Odd Index in USD Rates Rates Nomura Interest Rate Volatility Risk Premium EUR 3M10Y Index 1 in USD Rates Nomura Interest Rate Volatility Risk Premium EUR 3M10Y Index 2 in USD Nomura Interest Rate Volatility Risk Premium EUR 3M10Y Index 3 in USD Rates Nomura Interest Rate Volatility Risk Premium EUR 3M10Y Index 4 in USD Rates Nomura Interest Rate Volatility Risk Premium EUR 3M30Y Index 1 in USD Rates Rates Nomura Interest Rate Volatility Risk Premium EUR 3M30Y Index 2 in USD Rates Nomura Interest Rate Volatility Risk Premium EUR 3M30Y Index 3 in USD Nomura Interest Rate Volatility Risk Premium EUR 3M30Y Index 4 in USD Rates

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Rates Nomura Interest Rate Volatility Risk Premium 10Y Western Index

Nomura Interest Rate Volatility Risk Premium 1M USD Even Index in JPY Rates Rates Nomura Interest Rate Volatility Risk Premium 1M USD Odd Index in JPY Nomura Interest Rate Volatility Risk Premium 1M Western Even Index Rates Rates Nomura Interest Rate Volatility Risk Premium 1M Western Index Rates Nomura Interest Rate Volatility Risk Premium 1M Western Odd Index Nomura Interest Rate Volatility Risk Premium 1M10Y Western Index Rates Rates Nomura Interest Rate Volatility Risk Premium 1M30Y Western Index Rates Nomura Interest Rate Volatility Risk Premium 30Y Western Index Nomura Interest Rate Volatility Risk Premium 3M USD Index 1 in JPY Rates Nomura Interest Rate Volatility Risk Premium 3M USD Index 2 in JPY Rates Nomura Interest Rate Volatility Risk Premium 3M USD Index 3 in JPY Rates

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Rates

Nomura Interest Rate Volatility Risk Premium EUR 1M10Y Odd Index
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Nomura Interest Rate Volatility Risk Premium EUR 1M30Y Even Index
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Nomura Interest Rate Volatility Risk Premium EUR 1M30Y Index
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Nomura Interest Rate Volatility Risk Premium EUR 1M30Y Odd Index
Rates

Nomura Interest Rate Volatility Risk Premium EUR 30Y Tenors Index
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Nomura Interest Rate Volatility Risk Premium EUR 3M 1 Index
Rates

Nomura Interest Rate Volatility Risk Premium EUR 3M 1 Index
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Rates Nomura Interest Rate Volatility Risk Premium EUR Index in USD

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Rates Nomura Interest Rate Volatility Risk Premium EUR Select Index

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Rates Nomura IRVING1 EUR Long Index in USD
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Rates Nomura SONIA 11th to Expire Futures Index
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Rates Nomura SONIA 12th to Expire Futures Compounded Index
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Rates Nomura SONIA 12th to Expire Futures Index

Rates Nomura SONIA 12th to Expire Futures Index in USD

Rates Nomura SONIA 1st to Expire Futures Compounded Index

Rates Nomura SONIA 1st to Expire Futures Compounded Index in USD

Rates Nomura SONIA 1st to Expire Futures Index

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Rates Nomura SONIA 2nd to Expire Futures Compounded Index in USD

Rates Nomura SONIA 2nd to Expire Futures Index
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Rates Nomura SONIA 3rd to Expire Futures Compounded Index

Rates Nomura SONIA 3rd to Expire Futures Compounded Index in USD

Rates Nomura SONIA 3rd to Expire Futures Index

Rates Nomura SONIA 3rd to Expire Futures Index in USD

Rates Nomura SONIA 4th to Expire Futures Compounded Index

Rates Nomura SONIA 4th to Expire Futures Compounded Index in USD

Rates Nomura SONIA 4th to Expire Futures Index

Rates Nomura SONIA 4th to Expire Futures Index in USD

Rates Nomura SONIA 5th to Expire Futures Compounded Index

Rates Nomura SONIA 5th to Expire Futures Compounded Index in USD

Rates Nomura SONIA 5th to Expire Futures Index

Rates Nomura SONIA 5th to Expire Futures Index in USD

Rates Nomura SONIA 6th to Expire Futures Compounded Index

Rates Nomura SONIA 6th to Expire Futures Compounded Index in USD

Rates Nomura SONIA 6th to Expire Futures Index

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Rates Nomura SONIA 7th to Expire Futures Compounded Index

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Rates Nomura SONIA 8th to Expire Futures Index

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